



**EPRI**

ELECTRIC POWER  
RESEARCH INSTITUTE



## **Determination of Optimal Reserve with Consideration of Variable Generation and Controllable Loads**



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# Outline

- Introduction
- Stochastic OPF
- Project Contributions
  - Modeling Enhancements
  - Three Applications
- Project Report



# Introduction

## Industry Issues

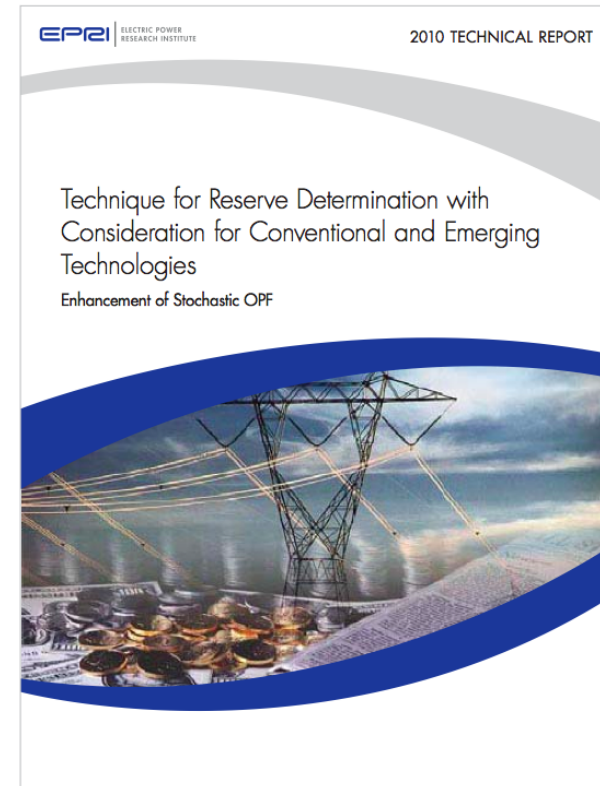
- Reliable dispatch for high levels from variable generation (VG)
- Determining daily/hourly reserve
- Assessing operational risks
- Evaluating reliability under stressful conditions

## P173.004 2010 Project Goals

- Examine various risk measures
- Multiple sources of uncertainty
- Ramping needs and constraints
- Application focus

## Deliverable

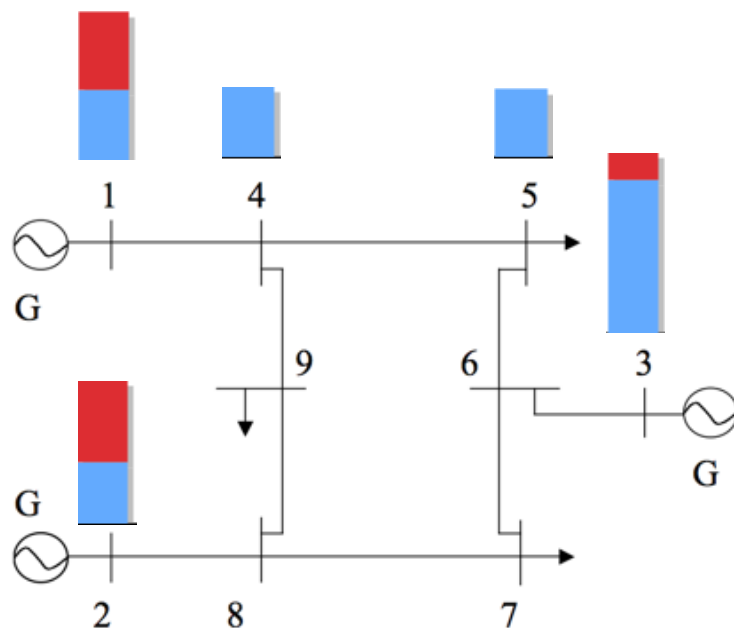
- Technical Report



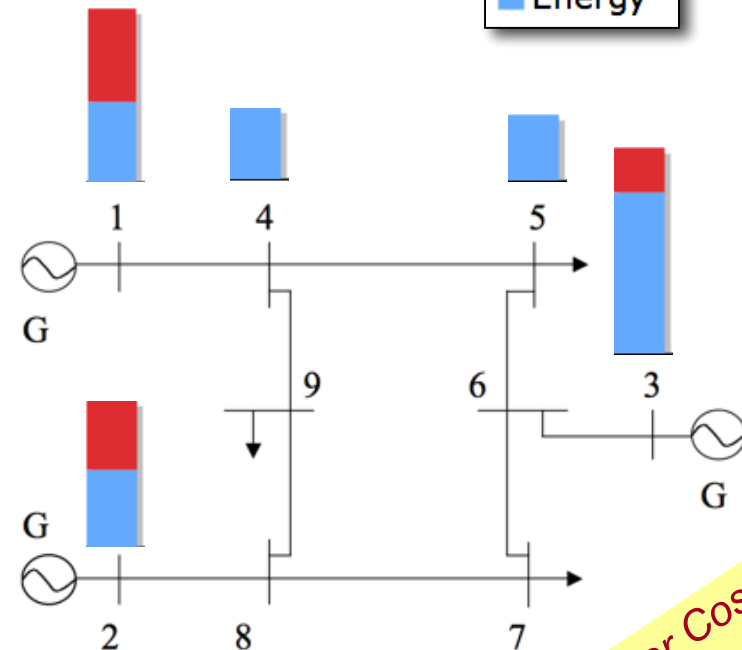
*Many Enhancements  
and Applications*

# Stochastic OPF

- High wind penetration makes a difference between *deterministic* and *stochastic*



**Deterministic**  
 Cost = ~~11026~~ 13793  
 LOLE = ~~0.134~~ 0.495



**Stochastic**  
 Cost = 12599  
 LOLE = 0.290

Lower Cost  
 Higher Reliability

# Stochastic OPF

- More energy and reserve
- More diversification

	Energy	Reserve
G1	54.0	56.0
G2	45.0	60.0
G3	110.0	19.0
G4	50.0	0.0
G5	46.0	0.0
<i>Total</i>	<i>305.0</i>	<i>135.0</i>

**Deterministic**  
 Cost = ~~11026~~ 13793  
 LOLE = ~~0.134~~ 0.495

Energy	Reserve
60.0	70.4
55.0	50.0
110.0	30.0
50.0	0.0
46.0	0.0
<i>321.0</i>	<i>150.4</i>

**Stochastic**  
 Cost = 12599  
 LOLE = 0.290

Wind Variation at G5  
 20 MW to 60 MW

Stochastic can  
 see variations  
 and risks

# Project Contributions

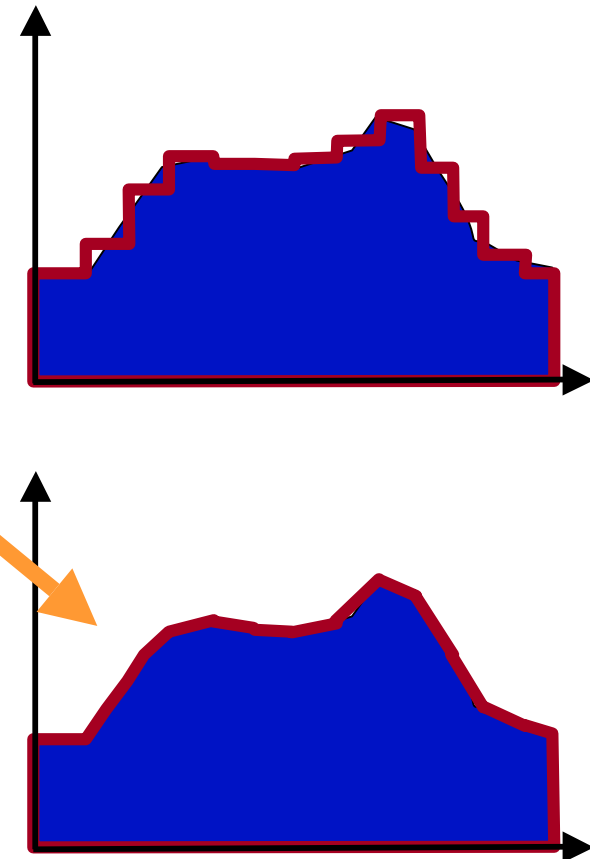
## *Model Enhancements*

- ✓ **Ramping Scarcity and Allocation**
  - Ensure smooth, short-term operations
- ✓ **Multiple Sources of Uncertainty**
  - Better realism
- ✓ **Reporting of Benefits and Risk Measures**
  - Understand and quantify risks
  - Establish performance benchmarks

# Example Enhancement for Ramping

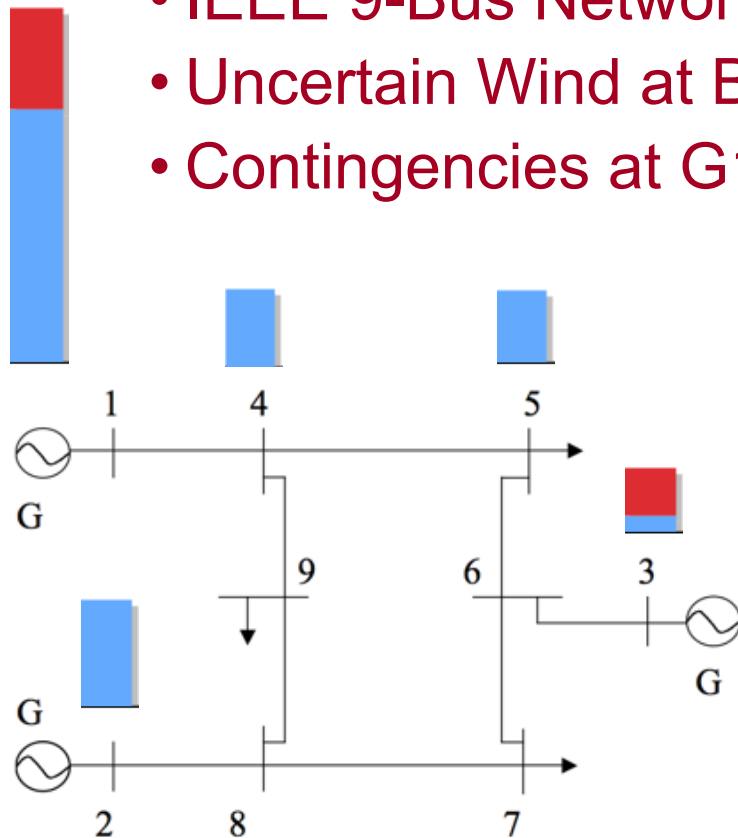
## ✓ Ramping Scarcity and Allocation

- Share ramp capability between energy ramping and reserve ramping
- Sub-interval ramping means schedules will ramp
- Implemented the multiple-stage optimal power flow problem with ramp-rate sharing and sub-interval deviation.

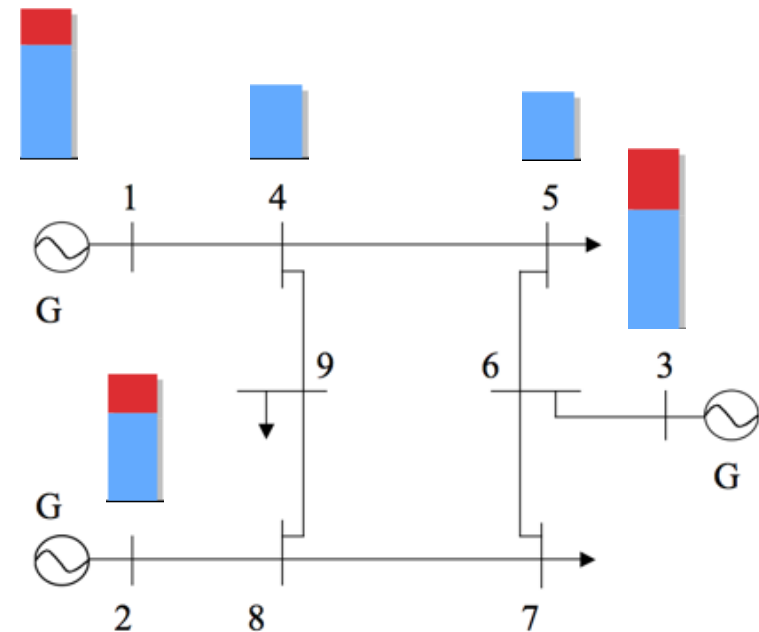


# Example Enhancement for Ramping

- IEEE 9-Bus Network
- Uncertain Wind at Bus 5
- Contingencies at G1, G2, and G3



*Without Ramping Allocation*  
Cost = 10448



*With Ramping Allocation*  
Cost = 10536



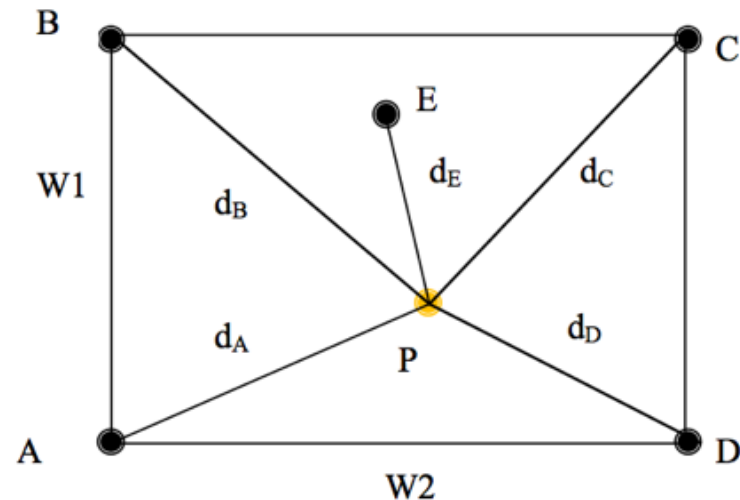
# Project Contributions

## *Three Applications*

- ✓ **Reserve Determination Supports Operations Planning**
  - Decide energy and reserve schedules
  - Estimate the expected costs for redispatch
- ✓ **Reserve Validation Supports Operations Planning**
  - *Given energy and reserve schedules*
  - Estimate the expected costs for redispatch
  - Estimate risk levels
- ✓ **Rapid Redispatch Supports System Operations**
  - *Given a sampling of redispatch scenarios*
  - *An actual event takes place*
  - Rapidly compute a optimal or near-optimal re-dispatch

# Example Rapid Redispatch

- Precomputed Redispatch Solutions
  - A, B, C, D, E
- Compute New Redispatch
  - P
  - Combination of closest points: A, E, D
- Simple Formulation Allows for Added Features
  - Limit Number and Location of Control Operations

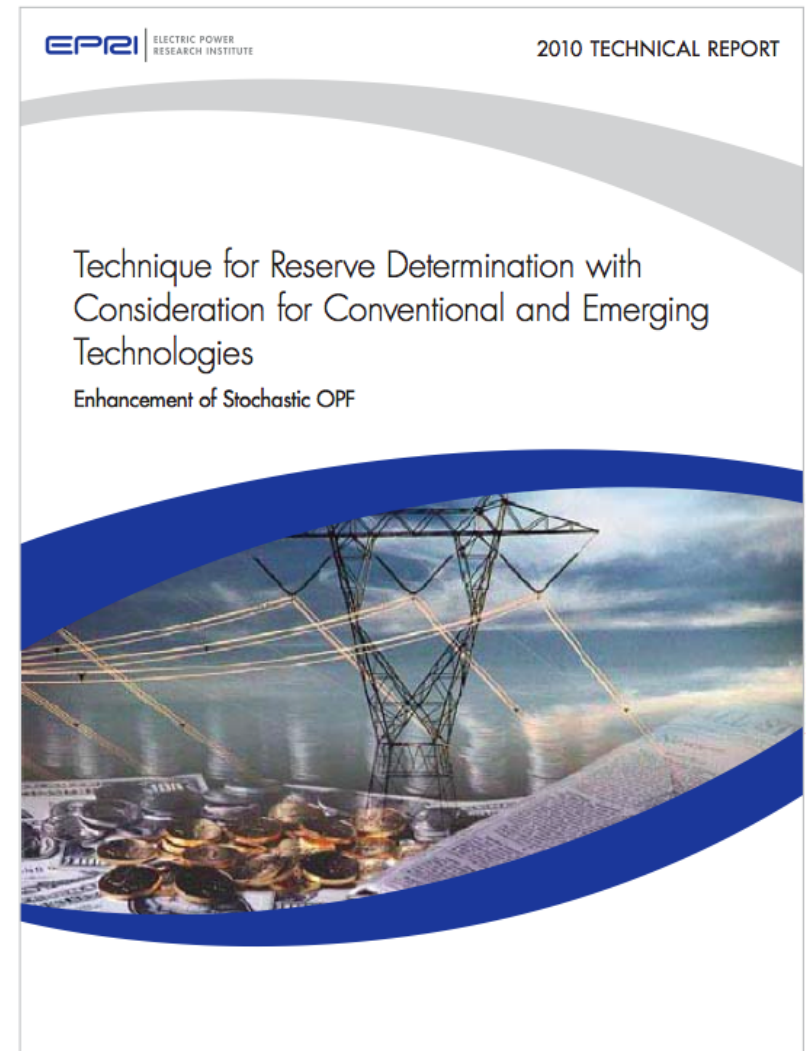


# Project Report

## Product 1020501

### *Technique for Reserve Determination with Consideration for Conventional and Emerging Technologies*

- Describes all enhancements
- Examples for all applications
- Appendices contain all GAMS code
- *Available now!*



# Questions & Discussion





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# Appendix



# Enhancement for Risk Measures

## ✓ Reporting Benefits and Risk Measures

- Review of NERC Reliability Metrics Working Group proposals.
- New estimates for measuring benefits and risk
  - Loss of Load Expectation
  - Expected Unserved Energy
  - System Reserve Margin
  - Duration and Frequency of Outages

